WisdomTree Yield Mortgage Plus Fund - MTGP

as of April 19, 2024

As of the close of business Friday, April 19, 2024, the Fund had the following aggregate exposures.

		Contribution			Individual		Duration Breakdown (%)			
	Weight (%)	Embedded Income Yield (%)	Effective Duration (Years)	Average Maturity (Years)	Embedded Income Yield (%)	Effective Duration (Years)	0-1 Years	1-3 Years	3-5 Years	5+ Years
Aggregate Portfolio	**100%**	**5.69%**	**5.95**	**7.88**			**8.9%**	**12.1%**	**16.3%**	**73.6%**
Asset Sector										
Agency RMBS	80.1%	4.36%	4.82	6.57	5.45%	6.02	0.8%	6.3%	10.1%	62.9%
Agency CMBS	0.0%	0.00%	0.00	0.00						
Non-Agency RMBS	11.4%	0.66%	0.59	0.98	5.79%	5.14	1.1%	3.1%	0.8%	6.3%
Non-Agency CMBS	4.4%	0.45%	0.10	0.15	10.27%	2.37	2.1%	0.5%	1.1%	0.8%
CLO	2.8%	0.23%	0.00	0.12	8.06%	0.02	2.8%			
Asset Backed Securities	0.0%	0.00%	0.00	0.00						
Government Bond Future	9.3%	-0.06%	0.41	0.00	-0.61%	4.43		2.2%	3.6%	3.5%
Cash	-0.3%	0.12%	0.00	0.01	-45.55%	-1.96	2.1%			
Other	0.7%	0.06%	0.03	0.06	8.25%	4.09			0.7%	
Ratings										
AAA	4.7%	0.27%	0.28	0.41	5.64%	6.01				
AA	85.7%	4.78%	5.07	6.97	5.57%	5.92				
A	3.3%	0.27%	0.01	0.14	8.20%	0.40				
BBB	4.2%	0.33%	0.10	0.24	7.87%	2.37				
BB	1.5%	0.12%	0.07	0.11	7.75%	4.71				
B	0.0%	0.00%	0.00	0.00						
NR	0.0%	0.00%	0.00	0.00						
USD Cash & Derivatives Offset	-8.4%									

Expense Ratio: 0.45%

Weights subject to change. ***Performance is historical and does not guarantee future results. Current performance may be lower or higher than quoted. Investment returns and principal value of an investment will fluctuate so that an investor's shares, when redeemed, may be worth more or less than their original cost.***

For the most recent month end performance, standardized performance, and 30-Day SEC yield, visit www.WisdomTree.com/investments/etfs/fixed-income/mtgp

This information must be preceded or accompanied by a prospectus or, if available, the summary prospectus. We advise you to consider the Fund's objectives, risks, charges and expenses carefully before investing. The prospectus or summary prospectus contains this and other important information about the Fund. Read the prospectus or, if available, the summary prospectus carefully before you invest. Call 866.909.WISE (9473) or go to wisdomtree.com/investments for more information.

There are risks associated with investing, including possible loss of principal. Fixed income investments are subject to interest rate risk; their value will normally decline as interest rates rise. In addition, when interest rates fall income may decline. Fixed income investments are also subject to credit risk, the risk that the issuer of an investment will fail to pay interest and principal in a timely manner, or that negative perceptions of the issuer's ability to make such payments will cause the price of that investment to decline. Investing in mortgage- and asset-backed securities involves interest rate, credit, valuation, extension and liquidity risks and the risk that payments on the underlying assets are delayed, prepaid, subordinated or defaulted on. Liquidity risk may result from the lack of an active market, reduced number and capacity of traditional market participants to make a market in fixed income securities, and may be magnified in a rising interest rate environment and/or with respect to particular types of securities, such as securitized credit securities. Non-agency and other securitized debt are subject to heightened risks as compared to agency-backed securities. High yield or "junk" bonds have lower credit ratings and involve a greater risk to principal. Derivative investments can be volatile and these investments may be less liquid than other securities, and more sensitive to the effects of varied economic conditions. Unlike typical exchange-traded funds, the Fund is actively managed using proprietary investment strategies and processes and there can be no guarantee that these strategies and processes will be successful or that the Fund will achieve its investment objective. Due to the investment strategy of the Fund, it may make higher capital gain distributions than other ETFs. Please read the Fund's prospectus for specific details regarding the Fund's risk profile.

WisdomTree Funds are distributed by Foreside Fund Services, LLC., in the U.S.

An RBMS is a fixed income security composed of multiple underlying residential mortgages. A CMBS is a fixed income security composed of multiple underlying commercial mortgages. Agency refers to RMBS or CMBS backed by government agencies and sponsored enterprises. Non-Agency are securities whose issuers are not government agencies or government sponsored enterprises. An ABS is a security whose value is determined by a pool of receivables other than mortgage loans. A CLO is a security whose value is determined by a pool of bank loans. Market Value of Securities refers to the weight of all stocks, bonds, and money market or collateral securities in the portfolio. Credit Ratings represent the highest of each portfolio constituent as currently rated by Standard and Poor's, Moody's, or Fitch. Ratings are generally measured on a scale that ranges from AAA (highest) to D (lowest). Ratings from AAA to BBB are considered investment-grade.

Effective Duration measures the responsiveness of a bond's price to interest rate changes and illustrates the fact that the embedded option will also affect the bond's price. Embedded Income Yield represents the annualized rate of return generated by a Fund's investments in securities and derivatives exclusive of interest rate changes and movement in foreign exchange spot rates. The calculation is intended to capture the Fund's potential to earn income return over the next year given current holdings and market conditions.